

Assignor (If Applicable)	Deal Name	ISIN Code	Tranche	Purchase Amount	Sale Date (If Applicable)
Eurohypo	ABSHE 2005-HE8	US04541GUS91	M5	\$ 10,000,000.00	3-Feb-12
Eurohypo	ABSHE 2005-HE8	US04541GUT74	M6	\$ 7,872,000.00	
Eurohypo	ABSHE 2006-HE1	US04541GVS82	M7	\$ 13,180,000.00	
Barrington II	ABSHE 2006-HE5	US04544PAG46	M2	\$ 12,500,000.00	
	BSABS 2005-EC1	US0738795K08	M8	\$ 3,937,000.00	
Eurohypo	BSABS 2005-HE10	US073879X529	M3	\$ 25,160,000.00	27-Jan-12
	BSABS 2005-HE4	US073879TX62	M5	\$ 2,430,000.00	21-Nov-11
Eurohypo	BSABS 2005-HE7	US073879ZJ05	M3	\$ 29,756,000.00	3-Nov-11
Eurohypo	BSABS 2005-HE9	US073879R752	M4	\$ 28,900,000.00	21-Nov-11
	BSARM 2006-2	US07388DAU28	3A3	\$ 3,217,500.00	16-Nov-11
	CCMFC 2006-2	US16678WAB28	A2	\$ 110,000,000.00	
Barrington II	CHASE 2006-A1	US16163CAP77	4A2	\$ 7,693,000.00	
	CMLTI 2005-10	US17307GT999	1A34	\$ 4,576,320.00	
	CMLTI 2005-HE1	US17307GQU57	M6	\$ 2,400,000.00	
Eurohypo	CMLTI 2005-HE3	US17307GWV66	M5	\$ 24,495,000.00	21-Nov-11
Eurohypo	CMLTI 2005-HE3	US17307GWW40	M6	\$ 22,269,000.00	21-Nov-11
Eurohypo	CMLTI 2005-HE4	US17307GQ359	M6	\$ 5,000,000.00	
	CMLTI 2006-AR7	US172987AE99	1A3B	\$ 2,096,160.00	
Palmer Sq. 3	CMLTI 2006-NC2	US17309TAG31	M2	\$ 3,000,000.00	
Barrington II	CMLTI 2006-NC2	US17309TAG31	M2	\$ 3,000,000.00	
Palmer Sq. 3	CMLTI 2006-WFHE2	US17309MAG87	M3	\$ 7,000,000.00	3-Feb-12
Palmer Sq. 3	CMLTI 2006-WFHE2	US17309MAJ27	M5	\$ 6,000,000.00	10-Nov-11
Barrington II	CMLTI 2006-WFHE2	US17309MAJ27	M5	\$ 3,069,000.00	
Barrington II	CMLTI 2006-WFHE3	US17309QAJ31	M5	\$ 5,000,000.00	
Palmer Sq. 3	CMLTI 2006-WFHE3	US17309QAK04	M6	\$ 4,000,000.00	16-Nov-11
Barrington II	CMLTI 2006-WFHE3	US17309QAK04	M6	\$ 1,000,000.00	
Barrington II	CMLTI 2006-WFHE4	US17309SAE00	M1	\$ 13,680,000.00	25-May-12
Palmer Sq. 3	CMLTI 2007-AMC2	US17311XAG07	M4	\$ 10,000,000	
Palmer Sq. 3	CMLTI 2007-AR1	US17310UAE29	M1	\$ 2,900,000.00	
Barrington II	CMLTI 2007-WFHE1	US17311CAH43	M5	\$ 3,000,000.00	
Barrington II	CMLTI 2007-WFHE1	US17311CAJ09	M6	\$ 2,000,000.00	
Palmer Sq. 3	CMLTI 2007-WFHE2	US17312BAG77	M3	\$ 13,391,000.00	27-Jan-12
Barrington II	CSAB 2006-4	US12628LAJ98	A6A	\$ 15,000,000.00	12-Jun-12
	FFMER 2007-2	US59024QAE08	A2D	\$ 30,000,000.00	3-Nov-11
Palmer Sq. 3	GSAA 2006-12	US362381AH87	M4	\$ 3,000,000.00	
Palmer Sq. 3	GSAA 2007-1	US3622EQAJ47	M3	\$ 2,000,000.00	
Barrington II	GSAMP 2006-HE5	US362437AF26	M1	\$ 10,000,000.00	
Barrington II	GSAMP 2006-HE6	US36245AAE64	M1	\$ 9,000,000.00	
	HEAT 2005-2	US437084JW71	B1	\$ 3,000,000.00	27-Jan-12
	HEAT 2005-4	US437084LT15	B1	\$ 6,915,000.00	3-Feb-12
	HEAT 2005-4	US437084LS32	M7	\$ 2,550,000.00	27-Jan-12
Barrington II	HEAT 2005-9	US437084QZ20	M2	\$ 1,000,000.00	14-Aug-12
Eurohypo	HEAT 2006-4	US437084VX17	M7	\$ 5,000,000.00	
Barrington II	HEAT 2006-6	US437097AH17	M2	\$ 4,250,000.00	
Palmer Sq. 3	HEAT 2007-2	US43710KAF30	M1	\$ 13,000,000.00	
Palmer Sq. 3	HEAT 2007-2	US43710KAH95	M3	\$ 1,000,000.00	
Barrington II	JPALT 2006-A6	US466285AN36	2A4	\$ 15,000,000.00	12-Jun-12
	JPALT 2006-A6	US466285AS23	2A8	\$ 6,211,920.00	16-Nov-11
Barrington II	JPALT 2007-S1	US466275AE47	M3	\$ 1,201,000.00	

Barrington II	JPALT 2007-S1	US466275AF12	M4	\$ 2,365,000.00	
Eurohypo	JPMAC 2005-FRE1	US46626LCH15	M6	\$ 3,500,000.00	
Eurohypo	JPMAC 2005-FRE1	US46626LCJ70	M7	\$ 7,383,000.00	
Eurohypo	JPMAC 2005-WMC1	US46626LBM19	M5	\$ 9,500,000.00	10-Nov-11
Eurohypo	JPMAC 2005-WMC1	US46626LBN91	M6	\$ 5,500,000.00	3-Feb-12
Eurohypo	JPMAC 2005-WMC1	US46626LBP40	M7	\$ 10,995,000.00	
Barrington II	JPMAC 2006-CH1	US46629TAL44	M6	\$ 6,000,000.00	
Barrington II	JPMAC 2006-CH2	US46629QAY26	MV2	\$ 4,000,000.00	
Barrington II	JPMAC 2006-CH2	US46629QBC96	MV6	\$ 6,000,000.00	
Palmer Sq. 3	JPMAC 2006-CW2	US46629BAV18	MV3	\$ 12,588,000.00	10-Nov-11
Barrington II	JPMAC 2006-NC2	US46629FAF71	M2	\$ 6,000,000.00	
Eurohypo	MABS 2005-FRE1	US57643LMD54	M4	\$ 21,691,000.00	
	MABS 2006-AM2	US57645FAQ00	A4	\$ 6,306,000.00	21-Nov-11
	MABS 2006-AM3	US57645EAM21	A4	\$ 6,842,160.00	21-Nov-11
Palmer Sq. 3	MABS 2006-NC2	US55275BAH06	M3	\$ 2,000,000.00	
Palmer Sq. 3	MARM 2007-HF2	US57645TAB35	A2	\$ 26,681,000.00	10-Nov-11
Barrington II	MLMI 2006-AHL1	US590210AG57	M2	\$ 21,053,000.00	
Barrington II	MSM 2006-15XS	US61750YAD13	A3	\$ 13,000,000.00	7-Jun-12
	SABR 2006-WM1	US81375WKD73	A2C	\$ 6,000,000.00	21-Nov-11
Palmer Sq. 3	SURF 2007-BC1	US84752BAM19	M5	\$ 4,500,000.00	
Palmer Sq. 3	WAMU 2007-OA2	US933635AH71	B1	\$ 2,500,000.00	
Palmer Sq. 3	WAMU 2007-OA6	US92927BAH50	B1	\$ 28,000,000.00	
Palmer Sq. 3	WAMU 2007-OA6	US92927BAJ17	B2	\$ 8,962,000.00	
Palmer Sq. 3	WMALT 2007-OA2	US93935QAG29	B1	\$ 10,000,000.00	
Palmer Sq. 3	WMALT 2007-OA2	US93935QAH02	B2	\$ 10,000,000.00	
Palmer Sq. 3	WMALT 2007-OC1	US93936FAA84	A1	\$ 41,300,000.00	3-Nov-11